

Riyad Al Mutawazen Fund



May-24

Fund Facts	
Fund Type	Fund of funds
Shari'ah Status	Conventional
Fund Currency	SAR
NAV	26.12
Fund Size (AuMs)	24.36
Inception Date	Jun-01
Benchmark	MSCI World 32% , TASI 8% , Barclays Bond 30% , SAIBOR 1M 30%

Trading Information	
Bloomberg Ticker:	RMOKDM1 AB Equity
Tadawul Ticker:	001031

Administrative	
Initial/Minimum Balance	SAR 5,000
Min Subscription/Redemption	SAR 1,000
Valuation/Dealing Days	Mon to Thu
Settlement In	5 Business Days
Management Fee	0.40%
Subscription Fee	1.00%
Expense ratio	0.09%



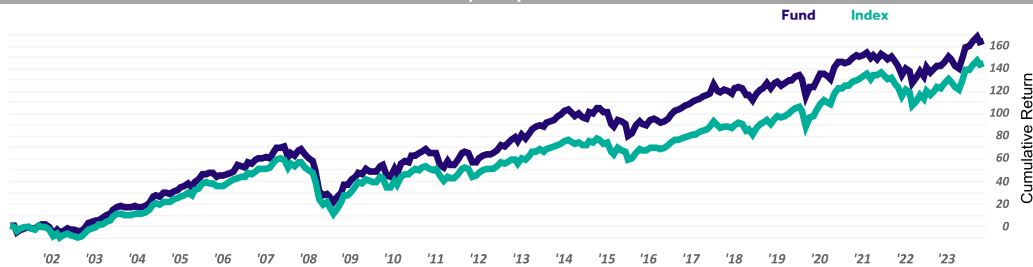
Fund Investment Objective

Al Mutawazen Fund is an open-ended public holding fund that invests in underlying funds of various asset classes. The objective of the fund is to provide investors with a balance between long-term capital growth and capital preservation by investing on average 40% in local and global equity funds while on average 60% of the fund are invested in fixed income and money market funds.

*Not annualized if less than one year

Performance in Fund Currency (Net Return)					
Short Term Return*	1 Month	3 Months	6 Months	9 Months	YTD
Fund	0.77%	0.06%	5.77%	6.80%	2.40%
Benchmark	0.86%	0.72%	6.04%	7.15%	2.68%
Calendar Returns	2023	2022	2021	2020	2019
Fund	10.99%	-8.00%	3.16%	5.59%	9.72%
Benchmark	12.08%	-9.89%	6.52%	8.54%	12.48%
Annualized Return	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund	9.57%	1.74%	3.60%	2.99%	4.35%
Benchmark	10.21%	2.20%	5.12%	3.60%	3.99%
Cumulative Return					
Fund	9.57%	5.32%	19.33%	34.30%	164.18%
Benchmark	10.21%	6.74%	28.38%	42.37%	144.20%
Statistical Analysis					
	1 Year	3 Years	5 Years	10 Years	Since Inception
Excess Return	-0.63%	-0.45%	-1.53%	-0.60%	0.36%
Alpha	-0.65%	-0.30%	-1.05%	-0.51%	0.38%
Beta	1.01	0.93	0.92	0.98	1.00
Standard Deviation	6.65%	6.91%	7.10%	6.74%	7.90%
Sharpe Ratio	0.60	-0.18	0.20	0.22	0.36
Information Ratio	-0.86	-0.29	-0.81	-0.35	0.15
Tracking Error	0.71%	1.55%	1.87%	1.73%	2.40%

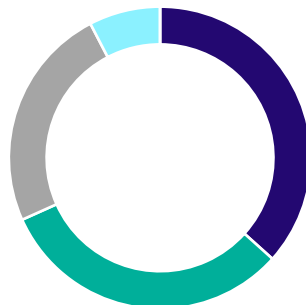
Since inception performance



Top Holdings

RiyadSaudiEquityFund	5.02%
Global Research Enhanced Index Equity (ESG) UCITS ETF Accum Shs USD	8.07%
Amundi Funds SICAV - Cash USD Capitalisation -AU-	14.39%
iShares MSCI World ETF	20.23%
PIMCO Funds: Global Investors Series PLC - Global Bond Fund Institutional Accum.Shs	30.51%

Assets allocation



- International Fixed Income 36.65%
- International Equity 31.63%
- Local Money Market 24.09%
- Local Equity 7.62%
- Local Fixed Income 0.00%

GIPS Compliant

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Disclaimer

